



Backtest #50675 · LPG · EVO_EVOEVOEVOE_v2385

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2385 strategy generated a 36.3% return on LPG with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.04 statistically insignificant. The 21.82% maximum drawdown suggests high volatility exposure that the current parameters fail to mitigate effectively. Without broader market context or extended testing, this performance cannot be trusted as a robust signal for live deployment. The next step is to expand the backtest period or optimize entry filters to increase trade frequency before considering a live rollout.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73